

Government Securities Daily Secondary Market Report for 30-August-2023

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
30-AUG	0.000% 09-NOV-2023	11.001	11.499	25,600,000	25,063,680
30-AUG	0.000% 07-DEC-2023	10.835	11.270	10,000,000,000	9,714,500,000
30-AUG	0.000% 15-AUG-2024	11.000	11.022	110,500,000	99,929,570
30-AUG	0.000% 14-SEP-2023	9.969	10.460	10,000,000,000	9,959,200,000
30-AUG	0.000% 07-DEC-2023	10.052	10.426	2,734,900,000	2,662,315,754
30-AUG	0.000% 07-DEC-2023	10.021	10.392	2,734,900,000	2,662,534,546
30-AUG	0.000% 14-MAR-2024	9.499	9.707	10,600,000	10,083,038
30-AUG	14.375% 03-FEB-2033		14.301	150,000,000	151,315,500
30-AUG	16.375% 04-MAR-2032		15.300	71,900,000	80,902,599
30-AUG	14.250% 22-JUN-2034		15.030	525,000,000	514,431,750
30-AUG	14.250% 22-JUN-2034		16.000	57,300,000	53,413,341
30-AUG	14.250% 22-JUN-2034		14.257	100,000	102,063
30-AUG	14.250% 22-JUN-2034		15.027	525,000,000	514,510,500
30-AUG	14.875% 25-SEP-2024		12.401	20,000,000,000	21,737,800,000
30-AUG	17.500% 01-NOV-2040		15.007	4,023,000,000	4,820,599,980
30-AUG	17.500% 01-NOV-2040		15.000	1,000,000,000	1,198,720,000
30-AUG	17.500% 01-NOV-2040		16.754	100,000,000	108,750,000
30-AUG	17.500% 01-NOV-2040		16.100	5,000,000,000	5,633,600,000
30-AUG	17.500% 01-NOV-2040		15.000	48,000,000	57,539,040
30-AUG	17.500% 01-NOV-2040		16.150	2,000,000,000	2,247,260,000
30-AUG	17.500% 01-NOV-2040		15.000	1,000,000,000	1,198,730,000
30-AUG	17.500% 01-NOV-2040		16.754	30,000,000	32,625,000
30-AUG	14.000% 29-MAY-2025		12.800	2,375,000,000	2,499,450,000
30-AUG	15.000% 20-MAY-2032		15.750	46,300,000	46,364,357
30-AUG	17.750% 08-MAY-2042		17.000	100,000,000	108,503,000
30-AUG	17.750% 08-MAY-2042		17.500	30,000,000	31,698,900
30-AUG	17.750% 08-MAY-2042		16.520	87,300,000	97,223,391
30-AUG	14.000% 08-AUG-2024		13.001	1,000,000	1,016,110
30-AUG	15.000% 18-JUN-2043		15.955	155,000,000	149,139,450
30-AUG	15.000% 18-JUN-2043		16.600	5,000,000,000	4,634,350,000
30-AUG	15.000% 18-JUN-2043		16.100	15,800,000	15,073,990
30-AUG	15.000% 18-JUN-2043		15.955	565,000,000	543,637,350
30-AUG	15.000% 18-JUN-2043		15.955	10,000,000	9,621,900

30-AUG	15.000% 18-JUN-2043		15.955	20,000,000	19,243,800
30-AUG	15.000% 18-JUN-2043		15.500	202,300,000	200,001,872
30-AUG	15.000% 18-JUN-2043		15.955	15,000,000	14,432,850
30-AUG	15.000% 18-JUN-2043		16.850	2,000,000,000	1,827,620,000
30-AUG	15.000% 18-JUN-2043		16.007	218,000,000	209,116,500
30-AUG	15.000% 18-JUN-2043		16.315	20,000,000	18,843,800
30-AUG	15.000% 18-JUN-2043		15.955	103,000,000	99,105,570
30-AUG	15.000% 18-JUN-2043		15.955	54,000,000	51,958,260
30-AUG	18.500% 14-AUG-2042		14.730	1,082,900,000	1,437,116,590
30-AUG	18.500% 14-AUG-2042		14.700	600,000,000	797,634,000
30-AUG	14.375% 03-FEB-2033		14.920	1,070,000,000	1,046,235,300
30-AUG	14.375% 03-FEB-2033		14.917	1,070,000,000	1,046,395,800
30-AUG	14.375% 03-FEB-2033		15.500	2,000,000,000	1,900,100,000
30-AUG	14.375% 03-FEB-2033		15.500	1,000,000,000	950,050,000
30-AUG	14.375% 03-FEB-2033		14.808	15,763,300,000	15,500,052,890
30-AUG	14.375% 03-FEB-2033		15.490	2,000,000,000	1,901,020,000
30-AUG	14.375% 03-FEB-2033		14.930	1,071,400,000	1,047,089,934
30-AUG	14.375% 03-FEB-2033		15.490	2,000,000,000	1,901,020,000
			TTLS	98,822,100,000	101,587,041,975